

INVESTMENT STATEMENT & INVESTMENT INCOME AND CAPITAL GAINS

INVESTMENT STATEMENT

| Fund / Account | June 1 2002 | Purchased | Maturities & Sales | Amortization | June 30 2002 |
|---|---------------------------|----------------------------|----------------------------|-----------------------|---------------------------|
| Treasury/Trust Cash Management | | | | | |
| Investments (trade date basis) | \$2,365,922,255.27 | \$7,469,622,123.52 | \$6,744,538,399.32 | \$688,762.11 | \$3,091,694,741.58 |
| Reverse Repurchase Agreements | ..... | ..... | ..... | ..... | ..... |
| Purchased Accrued Interest | 146,094.99 | 725,033.89 | 549,673.04 | ..... | 321,455.84 |
| Total Treasury/Trust Cash Management | \$2,366,068,350.26 | \$7,470,347,157.41 | \$6,745,088,072.36 | \$688,762.11 | \$3,092,016,197.42 |
| Treasurer's Local Government Investment Pool | | | | | |
| Investments (trade date basis) | \$5,853,922,703.70 | \$10,303,877,066.85 | \$10,641,197,326.36 | \$5,211,873.82 | \$5,521,814,318.01 |
| Reverse Repurchase Agreements | ..... | ..... | ..... | ..... | ..... |
| Purchased Accrued Interest | 117,187.50 | 1,739,380.97 | 1,851,303.52 | ..... | 5,264.95 |
| Total Treasurer's Local Government Investment Pool | \$5,854,039,891.20 | \$10,305,616,447.82 | \$10,643,048,629.88 | \$5,211,873.82 | \$5,521,819,582.96 |
| Total All Accounts | \$8,220,108,241.46 | \$17,775,963,605.23 | \$17,388,136,702.24 | \$5,900,635.93 | \$8,613,835,780.38 |

INVESTMENT INTEREST INCOME AND CAPITAL GAINS CURRENT MONTH AND FISCAL YEAR COMPARISON

| Fund/Account | JUNE 2002 | JUNE 2001 | Fiscal Year 2002 | Fiscal Year 2001 |
|---|------------------------|------------------------|-------------------------|-------------------------|
| Treasury/Trust Cash Management | | | | |
| Cash* | \$2,544,335.47 | \$6,532,857.64 | \$126,381,939.00 | \$160,473,827.41 |
| Bank Fees | | | | |
| Custody | (1,158.58) | (1,430.45) | 13,302.74 | (38,953.53) |
| Other Treasury | (58,331.71) | (60,973.08) | (203,482.14) | (21,078.41) |
| Other Trust | (328.79) | (185.30) | (2,446.49) | (1,009.63) |
| Total Bank Fees | \$(59,819.08) | \$(62,588.83) | \$(192,625.89) | \$(61,041.57) |
| Amortization | 688,762.11 | 1,741,251.33 | 4,726,436.05 | 5,821,972.54 |
| Accrued Interest | 3,962,450.94 | 4,540,406.16 | (7,435,176.09) | (2,049,927.89) |
| Unrealized Gains and Losses | 14,849.66 | ..... | 14,849.66 | ..... |
| Total Treasury/Trust Cash Management | \$7,150,579.10 | \$12,751,926.30 | \$123,495,422.73 | \$164,184,830.49 |
| Treasurer's Local Government Investment Pool | | | | |
| Cash* | \$4,033,388.17 | \$1,660,798.91 | \$35,226,570.83 | \$194,659,236.10 |
| Amortization | 5,243,435.63 | 14,327,946.57 | 104,907,121.31 | 42,598,375.08 |
| Accrued Interest | (494,061.95) | 2,135,801.17 | (653,458.06) | (3,579,082.47) |
| Unrealized Gains and Losses | ..... | ..... | ..... | ..... |
| Total Local Government Investment Pool | \$8,782,761.85 | \$18,124,546.65 | \$139,480,234.08 | \$233,678,528.71 |
| Total All Accounts | \$15,933,340.95 | \$30,876,472.95 | \$262,975,656.81 | \$397,863,359.20 |

*Balance includes any expense for reverse repurchase buybacks.